points than is the trimmed least-squares estimator and it is inherently insensitive to a preliminary estimator, which is a potentially serious problem with Welsh's estimator. Even when p, the number of parameters being estimated, is large relative to n, TRQ adheres fairly closely to the behavior predicted by its asymptotic theory. Like Welsh's estimator and trimmed least squares, it is scale- and reparameterization-of-design equivariant and therefore offers most of the attractions of the Huber M estimator without the difficulties created by the necessity of joint estimation of a scale parameter. This is also an advantage with respect to the estimators proposed by Bickel (1973).

As Welsh notes, L estimation plays an extremely useful role in the analysis of the one-sample problem; I believe that it could play a similarly constructive role in analyzing linear models. I hope others, like Welsh, will help to build a theory that would justify this belief.

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REJOINDER

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The discussants have provided valuable insights into the nature of the one-step trimmed mean in the regression problem and made original proposals of their own. Their empirical results are both helpful and encouraging.

The choice of initial estimator for one-step estimators is important as both discussants note. In addition to the technical requirement that the initial